

Recall that the area of a trapezoid is $A = \frac{1}{2} h (b_1 + b_2)$

Height of each trapezoid: $h = \frac{b-a}{n}$

Lengths of bases of i th trapezoid:

$f(x_i)$ and $f(x_{i-1})$ where $x_0 = a$ and $x_n = b$.

So, $\int_a^b f(x) dx$

$$= \frac{1}{2} \cdot \frac{b-a}{n} \left[[f(x_0) + f(x_1)] + [f(x_1) + f(x_2)] + [f(x_2) + f(x_3)] + [f(x_3) + f(x_4)] + [f(x_4) + f(x_5)] \right]$$

The Trapezoidal Rule

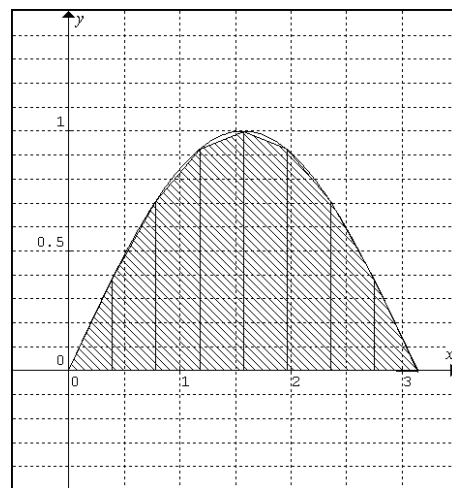
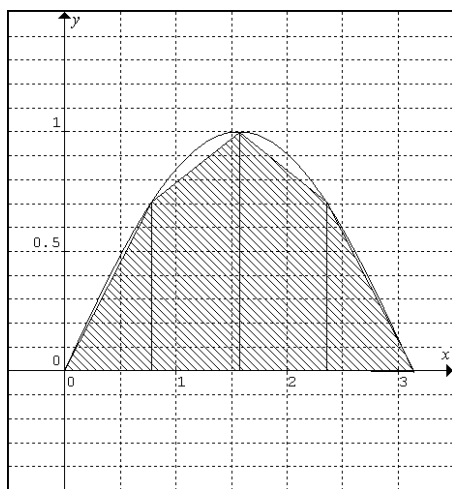
$$\int_a^b f(x) dx = \frac{b-a}{2n} [f(x_0) + 2f(x_1) + 2f(x_2) + 2f(x_3) + \dots + 2f(x_{n-1}) + f(x_n)]$$

where $a=x_0$ and $b=x_n$

4.6 Numerical Integration

First Method: The Trapezoidal Rule

ex. Approximate $\int_0^{\pi} \sin x \, dx$ using $n=4$ and again with $n=8$.



ex. Estimate $\int_1^2 \frac{1}{x} dx$
using the Trapezoidal Rule with $n=4$.

Error:

1. The error in approximating $\int_a^b f(x)dx$
using the Trapezoidal Rule is: $E \leq \frac{(b-a)^3}{12n^2} [\max |f''(x)|]$
for x in $[a,b]$.